



CF/21CONCPA

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Applicant : Philip M. Ginsberg

Application No.: 09/225,537 ✓ Confirmation No.: 2253. *Errata #26/IDS Aug 22, 2002*

Filed : January 4, 1999
(CPA filed July 31, 2000)

For : FIXED INCOME PORTFOLIO INDEX PROCESSOR

Group Art Unit : 3624

Examiner : Geoffrey R. Akers

Hon. Commissioner for Patents
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Arlington, VA 22202-2327

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SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT

Sir:

In accordance with 37 C.F.R. §§ 1.56 and 1.97,
applicant wishes to call the attention of the Examiner to the
following documents:

U.S. Patent Documents

Kalmus et al.	4,674,044	06/16/87
Roberts	4,722,055	01/26/88
Halley et al.	4,750,121	06/07/88
Halley et al.	4,969,094	11/06/90
DeTore et al.	4,975,840	12/04/90
Fox	5,132,899	07/21/92

Other Documents

CBOT X-Funds Information Pamphlet (2001).

Eurex Corporate Profile (Eurex was created 12/1996)
<http://www.eurexchange.com/entrancehall/about_worldleading_en.html> (accessed Aug. 12, 2002).

Ho, T., Strategic Fixed-Income Investment, Chapters 9-10, Dow Jones-Irwin Publications, Homewood, Illinois (1990).

LIFFE History (LIFFE was established Dec. 1996)
<<http://www.liffe.com/access/why/history/history.htm>>
(accessed Aug. 12, 2002).

Nelson, Charles R. and Andrew F. Siegel, "Parsimonious Modeling of the Yield Curve," University of Chicago Journal of Business (1987, 60, No. 4).

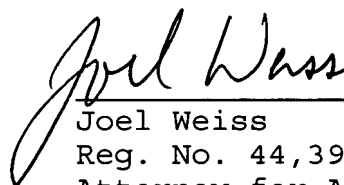
"Shearson Lehman Bond Index (Shearson Lehman Government/Corporate Bond Index)," Prudential Financial Online Glossary
<<http://www.prudential.com/glossary>> (accessed Aug. 13, 2002).

These documents are listed on the accompanying Form PTO-1449 (submitted in duplicate) and copies are enclosed herewith.

In accordance with 37 C.F.R. § 1.97(c), submission of this statement requires payment of the fee specified in § 1.17(p). Enclosed is a check in the amount of \$180.00 in connection with this Information Disclosure Statement.

Consideration of the foregoing in relation to this patent application is respectfully requested.

Respectfully submitted,



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